

HW4, Problem 4.b supplement

Some people asked why they couldn't just say their integrals in 4.b were not equal because they were "different". In my solution, I show that the difference is nonzero, thus they are not equal. Here is an example where I have two integrals similar to 4.b, but they are equal.

$$\text{Let } x(t) = \int_t^{\infty} (\lambda-1) e^{-(\lambda-1)^2} d\lambda \quad \text{and} \quad y(t) = -\int_{-\infty}^t (\lambda-1) e^{-(\lambda-1)^2} d\lambda$$

does $x(t) = y(t)$?

$$\begin{aligned} x-y &= \int_t^{\infty} (\lambda-1) e^{-(\lambda-1)^2} d\lambda - \left(-\int_{-\infty}^t (\lambda-1) e^{-(\lambda-1)^2} d\lambda \right) \\ &= \int_t^{\infty} (\lambda-1) e^{-(\lambda-1)^2} d\lambda + \int_{-\infty}^t (\lambda-1) e^{-(\lambda-1)^2} d\lambda \\ &= \int_{-\infty}^{\infty} (\lambda-1) e^{-(\lambda-1)^2} d\lambda = \int_{-\infty}^{\infty} \lambda e^{-\lambda^2} d\lambda = \left[-\frac{1}{2} e^{-\lambda^2} \right]_{\lambda=-\infty}^{\infty} = 0 \end{aligned}$$

Of course, in this example we can actually write down x & y without integrals.

$$\begin{aligned} x(t) &= \int_t^{\infty} (\lambda-1) e^{-(\lambda-1)^2} d\lambda = \int_{t-1}^{\infty-1} \lambda e^{-\lambda^2} d\lambda = \left[-\frac{1}{2} e^{-\lambda^2} \right]_{\lambda=t-1}^{\infty} = 0 - \left(-\frac{1}{2} e^{-(t-1)^2} \right) \\ &= \frac{1}{2} e^{-(t-1)^2} \end{aligned}$$

$$\begin{aligned} y(t) &= -\int_{-\infty}^t (\lambda-1) e^{-(\lambda-1)^2} d\lambda = -\int_{-\infty-1}^{t-1} \lambda e^{-\lambda^2} d\lambda = \left[+\frac{1}{2} e^{-\lambda^2} \right]_{\lambda=-\infty}^{t-1} = \frac{1}{2} e^{-(t-1)^2} - 0 \\ &= \frac{1}{2} e^{-(t-1)^2} \end{aligned}$$